

Daily Index Arbitrage Report(Total of All Trading Participant)

18-Sep-24

Tokyo Stock Exchange, Inc.

1. Stock Transaction Related to Index Arbitrage(13-Sep)

(thousand shares)

	Sales	Purchases
Number of Shares	53,627	75,785

2. Cash Position Related to Index Arbitrage(13-Sep)

(thousand shares)

	Sell Positions			Buy Positions		
	Nearest Contract Month	Others	Total	Nearest Contract Month	Others	Total
Number of Shares	53,100	401	53,501	557,756	2,671	560,427
Change	-113,914	-4,451	-118,365	20,167	-66,605	-46,438

Remarks: 1. Change means comparison to last weekend's position. - indicates minus figures

2. Program trading excludes transactions through ToSTNeT.

3. Cash position related to index arbitrage reflects the change caused by transactions through ToSTNeT.

4. The "Nearest Contract Month" of "Cash position related to index arbitrage" includes the figures up to Dec contract of 2024

Figures given for cash positions also reflect non-arbitrage related transactions in the cash market.

Active Arbitrageurs

Top 15 Trading Participant

13-Sep-24

(thousand shares,%)

Name	Sales		Purchases		Total	
		Percentage		Percentage		Percentage
Mizuho	13,908	25.9	68,866	90.9	82,774	64.0
Mitsubishi UFJ Morgan Stanley	21,217	39.6	2,077	2.7	23,294	18.0
Societe Generale	14,818	27.6	3,500	4.6	18,318	14.2
Nomura	2,248	4.2	1,342	1.8	3,590	2.8
Jefferies	1,436	2.7	0	0.0	1,436	1.1
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
Total of top 15 Trading Participant	53,627	100.0	75,785	100.0	129,412	100.0
Total of all Trading Participant	53,627	100.0	75,785	100.0	129,412	100.0

Remark: Based on the total of sales and purchases